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Written by an expert in the field, with outstanding contributions to nonsmooth analysis, calculus of variations and optimal control, the present book, written in a live but rigorous style, will help the interested people to a smooth approach and a better understanding of this difficult subject in mathematics, both pure and applied, which is optimal control. ” (S. Cobza ş , Studia Universitatis ...

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Optimal control: Controllability, linear time optimal control, Pontrjagin ’ s maximum principle for nonlinear problems, feedback control and matrix Riccati equation, numerical techniques Suggested reading: - Hestenes, M.R.: Calculus of variations and optimal control theory. Wiley 1967 - Macki, J. and Strauss, A.: Introduction to optimal control ...

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LECTURE NOTES IN CALCULUS OF VARIATIONS AND OPTIMAL CONTROL MSc in Systems and Control Dr George Halikias EEIE, School of Engineering and Mathematical Sciences, City University 4 March 2007. 1. Calculus of variations 1.1 Introduction Calculus of variations in the theory of optimisation of functionals, typically integrals.

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3.2 Calculus of variations versus optimal control; 3.3 Optimal control problem formulation and assumptions. 3.3.1 Control system; 3.3.2 Cost functional; 3.3.3 Target set. 3.4 Variational approach to the fixed-time, free-endpoint problem. 3.4.1 Preliminaries; 3.4.2 First variation; 3.4.3 Second variation; 3.4.4 Some comments; 3.4.5 Critique of ...

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Optimal control is an extension of the calculus of variations, and is a mathematical optimization method for deriving control policies. The method is largely due to the work of Lev Pontryagin and Richard Bellman in the 1950s, after contributions to calculus of variations by Edward J. McShane.